

A P P E N D I X

```

/*****

```

```

void sobol(int n)

```

This is the function sobol for generating Sobol points. It returns the n-th d-dimensional Sobol point. (The point (0,0, ..., 0) is skipped.) The point is implicitly returned through the array x. The function sobseq from Numerical Recipes, 1992 was used as a basis, but changed significantly to accommodate the parallel distributed approach. The function sobol can generate Sobol points skipping an initial part of the sequence. The constant MAXDIM, see Numerical Recipes, is extended to 360 which required adding more initializing data to the arrays ip (the primitive polynomials), mdeg (their degrees), and iv (the initial direction numbers). The polynomial x is used to generate the first coordinate of Sobol points.

```

*****/

```

```

#include "nrutil.h"
#define MAXBIT 30
#define MAXDIM 360

```

```

extern int d; /* actual dimension of the points */
extern double *x; /* This returns implicitly the n-th Sobol point in x */

```

```

void sobol(int n)

```

```

{
    int j,k,l;
    unsigned long i,im,ipp;
    static double fac;
    static unsigned long in,ix[MAXDIM+1],*iu[MAXBIT+1];
    static unsigned long mdeg[MAXDIM+1]={0,MAXBIT,1,2,3,3,4,4,
/*16*/
        5,5,5,5,5,5,
        6,6,6,6,6,6,
        7,7,7,7,7,7,7,7,7,7,7,7,7,7,7,7,
        8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,8,
        9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,
        9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,
        9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,9,
/*20*/
        10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,
        10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,
        10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,10,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,11,
        12,12,12,12,12,12,12,12,12,12,12,12,12,12,12,12,12,12,
        12,12,12
    };
}

```

[illegible]

[illegible][illegible][illegible][illegible]

1,85,67,49,125,25,109,43,89,69,113,47,55,97,3,37,83,103,27,13,33,115,41,79,17,29,119,75,73,105,  
 7,59,65,21,3,113,61,89,45,107,  
 1,85,67,49,125,25,109,43,89,69,113,47,55,97,3,37,83,103,27,13,33,115,41,79,17,29,119,75,73,105,  
 7,59,65,21,3,113,61,89,45,107,  
 1,85,67,49,125,25,109,43,89,69,113,47,55,97,3,37,83,103,27,13,33,115,41,79,17,29,119,75,73,105,  
 7,59,65,21,3,113,61,89,45,107, /\*end 7 \*/

1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39,  
 1,255,79,147,141,89,173,43,9,25,115,97,19,97,197,101,255,29,203,65,195,177,105,17,47,169,109,1,  
 49,15,213,135,253,191,155,175,63,47,7,23,39, /\*end 8 \*/

1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 1,257,465,439,177,321,181,225,235,103,411,233,59,353,329,463,385,111,475,451,263,19,249,275,36,  
 9,393,167,333,473,469,101,21,451,229,247,297,403,497,61,361,  
 /\*end 9 \*/

1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,  
 1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3,  
 37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,

```

1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3
37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,
1,771,721,1013,759,835,949,113,929,615,157,39,761,169,983,657,647,581,505,833,139,147,203,81,3
37,829,989,375,365,131,215,733,451,447,177,57,471,979,197,251,
/*end 10 */

```

```

1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
1,1285,823,727,267,833,471,1601,1341,913,1725,2021,1905,375,893,1599,415,605,819,975,915,1715,
1223,1367,663,629,525,469,981,1667,1587,1251,451,481,721,483,1209,1457,415,1435,
/*end 11 */

```

```

3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
1,3855,4091,987,1839,4033,2515,579,3863,977,3463,2909,3379,1349,3739,347,387,2881,2821,1873,19
59,1929,2389,3251,1149,243,3609,1131,1701,143,1339,3497,2499,1571,983,4021,1625,3217,1163,2977
/*end 12 */

```

```

};
if (n < 0) {
    for(j=12;j<=MAXBIT;j++) iv[1+j*MAXDIM]=1; /* Initialize all direction
        numbers for the first
        coordinate to 1 */
    for (j=1,k=0;j<=MAXBIT;j++,k+=MAXDIM) iu[j] = &iv[k];
    for (k=1;k<=MAXDIM;k++) {
        for (j=1;j<=mdeg[k];j++) iu[j][k] <= (MAXBIT-j);
    }
}

```

090607 EE 020988

```

    for (j=mdeg[k]+1;j<=MAXBIT;j++) {
ipp=ip[k];
i=iu[j-mdeg[k]][k];
i ^= (i >> mdeg[k]);
for (l=mdeg[k]-1;l>=1;l--) {
    if (ipp & 1) i ^= iu[j-1][k];
    ipp >>= 1;
}
iu[j][k]=i;
}
    }
    fac=1.0/(1L << MAXBIT);
    in=0;
}
else
{
    /* Check if the (n-1)-th number was generated in the previous call
    to sobol. If not, update in and ix */

    if(in!=n-1) {
unsigned long gray;

/* Set ix to 0 */
for (k=1;k<=IMIN(d,MAXDIM);k++) ix[k]=0;
in=n-1;
gray=in^(in>>1); /* Find gray code of in */
for (j=1;j<=MAXBIT;j++) {
    if(gray&1) { /* Only digits which are 1 are used */
        im=(j-1)*MAXDIM;
        for (k=1;k<=IMIN(d,MAXDIM);k++) ix[k] ^= iv[im+k];
    }
    gray>>=1;
}
    im=in; /* Calculate the next vector in the sequence */
    for (j=1;j<=MAXBIT;j++) { /* Find the rightmost zero bit */
if (!(im & 1)) break;
im >>= 1;
    }
    if (j > MAXBIT) nrerror("MAXBIT too small in sobseq");
    im=(j-1)*MAXDIM;
    for (k=1;k<=IMIN(d,MAXDIM);k++) {
ix[k] ^= iv[im+k];
x[k-1]=ix[k]*fac;
    }
    in++;
}
}
#undef MAXBIT
#undef MAXDIM

```

25

```

/*****

```

```

void halton(int n)

```

```

    This is the function halton for generating Halton points.
    It returns the n-th d-dimensional Halton point. The point is implicitly
    returned through the array x. The last two digits of n-1 in base p[j]
    are kept in q1[j] and q2[j]. When both digits become p[j]-1, the
    radical inverse function is computed again. That way the accumulation
    of round-off error is avoided. In practice, there are not any upper bounds
    on the values of d and n.

```

```

*****/

```

```

extern int d; /* actual dimension of the points */
extern int *q1,*q2; /* q1[j] is the last digit of n-1 in base p[j], q2[j] is
                    the digit before the last one */
extern double *x; /* This will contain the Halton point */
extern int *p; /* the first d prime numbers */
extern int *p_1; /* first d prime numbers minus 1 */
extern double *incr1,*incr2; /* incr1[j] is 1/p[j] and 1/(p[j]*p[j]) */

```

```

double find_fi(int p, int n); /* See below */

```

```

void halton(int n)

```

```

    double a;
    int j,nn;
    static int ins_n; /* The default value of ins_n is 0 */

    /* Check if the (n-1)-th number was generated in the previous call
       to halton. If not, update q1, q2, and x */

    if(ins_n!=n-1)
    {
        ins_n=n-1;
        for(j=0; j<d; j++)
        {
            q1[j]=ins_n%p[j];
            q2[j]=(ins_n/p[j])%p[j];
            x[j]=find_fi(p[j],ins_n);
        }
        ins_n++;
    }
    for(j=0;j<d;j++)
    {
        if(q1[j]<p_1[j])
        {
            /* It is easy to update when the last digit is less than p[j]-1 */

            q1[j]++;
            x[j]=x[j]+incr1[j];
        }
        else if(q2[j]<p_1[j])
        {
            /* This is the case when the last digit is p[j]-1 and the digit
               before the last one is less than p[j]-1 */

            q1[j]=0;
            q2[j]++;
        }
    }

```

```

    x[j]=x[j]+incr1[j]+incr2[j]-1.0;
}
    else
{
    /* This is the case when the last digit is p[j]-1 and the digit
       before the last one is also p[j]-1 */

    q1[j]=0;
    q2[j]=0;
    nn=n/(p[j]*p[j]);
    a=nn*p[j];
    nn=nn/p[j];
    if(nn) x[j]=(a+find_fi(p[j],nn))*incr2[j]*incr1[j];
    else x[j]=a*incr2[j]*incr1[j];
}
}

/*****
find_fi(int p, int n)
This returns the radical inverse function fi(p,n) at n for the prime p.
*****/
double find_fi(int p, int n)
{
    int p2,nn;
    double s,fi,incr;
    incr=1.0/p;
    p2=p*p;
    nn=n/p2;
    fi=0.0;
    s=incr;
    while (nn > 0)
    {
        fi+= (nn%p)*s;
        nn=nn/p;
        s*=incr;
    }

    /* The two largest components of fi are added later to avoid possible
       loss of precision */
    fi=((n/p%p)+ fi)/ p2;
    fi+=(n%p)/ (double) p;
    return fi;
}

```